

Substitute for Form 1449 A & B/PTO

**INFORMATION DISCLOSURE
STATEMENT BY APPLICANT**

(use as many sheets as necessary)

Sheet 1 of 1

Complete if Known

Application Number	10/631,107
Confirmation Number	7745
Filing Date	July 31, 2003
First Named Inventor	Michael John HODGSON
Art Unit	3629
Examiner Name	
Attorney Docket Number	CA1169

U.S. PATENT DOCUMENTS

Examiner Initials*	Cite No. ¹	Document Number		Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document
		Number	Kind Code ² (if known)		
/SLN/		US 6,304,858	B1	10-16-2001	Mosler et al.
		US			
		US			
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		US			

FOREIGN PATENT DOCUMENTS

Examiner Initials*	Cite No. ¹	Foreign Patent Document			Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Translation ⁶
		Country Code ³	Number ⁴	Kind Code ² (if known)			

NON PATENT LITERATURE DOCUMENTS

Examiner Initials*	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city, and/or country where published.	Translation ⁶
/SLN/		The London Securities & Derivatives Exchange (OMLX) (1996); Contract terms of German Volatility Futures, Swedish Volatility Futures, and United Kingdom Volatility Futures, (VOLX futures)	
/SLN/		International Financing Review (23 November 1996 - page 122); "On the VOLX wagon" ✓	
/SLN/		Eurexchange Trading Conditions (Version 21 December 1998); Struckthrough Sub Subpart 2.1.4: "Specifications for Futures Contracts on the Implied Three Month at-the-money Volatility of Options on the German Stock Index (DAX) (VOLAX Futures)"; (Accessible on http://www.eurexchange.com/tradconditions/history_upd21121998.html) ✓	
/SLN/		Deutsche-Börse Group; "Volatility Index VDAX® Short Info" ✓	

Examiner Signature

/Samica L. Norman/

Date Considered

10/25/2007

*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

¹ Applicant's unique citation designation number (optional). ² See Kind Codes of USPTO Patent Documents at www.uspto.gov, MPEP 901.04 or in the comment box of this document. ³ Enter Office that issued the document, by the two-letter code (WIPO Standard ST. 3). ⁴ For Japanese patent documents, the indication of the year of the reign of the Emperor must precede the serial number of the patent document. ⁵ Kind of document by the appropriate symbols as indicated on the document under WIPO Standard ST. 16 if possible. ⁶ Applicant is to indicate here if English language Translation is attached.